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solution vector x is quite sensitive; it is sometimes close to $[0,1]$ and sometimes close to $[1,0]$! The solution to a (nondegenerate) linear programming problem must occur at a vertex of the feasible set. In our unperturbed problem there are three vertices: $[0,1]$, $[1,0]$,

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and $[0,0]$. Since the
gradient of cTx is
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Problem is well-posed
if solution exists is
unique depends

continuously on
problem data

Otherwise, problem
is ill-posed Even if
problem is well
posed, solution may
still be sensitive to
input data

Computational
algorithm should not

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make sensitivity

worse Michael T.

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existence and

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tractable Consider
linear BVP $y' = A(t)y + b(t)$, $a < t < b$ where
 $A(t)$ and $b(t)$ are
continuous, with BC
 $B_1 y(a) + B_2 y(b) = c$
Let $Y(t)$ denote
matrix whose i th
column, $y_i(t)$, called
 i th mode, is solution
to $y' = A(t)y$ with
initial condition $y(a) = e_i$.

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